

EXHIBIT 12

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills | | | | | | Sales/Redemptions of Treasury Bills | | | | | |
|-----------------------------|---------------|--------------------------|-------------------------------------|----------------------------|----------------------|-------------------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP | Maturity Date | 703 ID(s) ^[1] | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price | 703 ID(s) ^[1] | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795ZL8 | 6/14/2007 | 41739 | 3/13/2007 3/14/2007 3/15/2007 | \$ 300,000,000 | \$ 296,235,125 | 43075 | 6/14/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,764,875 | Redeemed |
| | | 41758 | | | | | | | | | |
| | | 41759 | | | | | | | | | |
| | | 41760 | | | | | | | | | |
| | | 41761 | | | | | | | | | |
| | | 41762 | | | | | | | | | |
| 912795ZM6 | 6/21/2007 | 41781 | 3/15/2007 | \$ 300,000,000 | \$ 296,035,083 | 43171 | 6/21/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,964,917 | Redeemed |
| | | 41782 | | | | | | | | | |
| | | 41783 | | | | | | | | | |
| | | 41784 | | | | | | | | | |
| | | 41785 | | | | | | | | | |
| | | 41786 | | | | | | | | | |
| 912795ZU8 | 8/9/2007 | 42596 | 5/9/2007 | \$ 300,000,000 | \$ 296,373,667 | 43844 | 8/9/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,626,333 | Redeemed |
| | | 42597 | | | | | | | | | |
| | | 42598 | | | | | | | | | |
| | | 42599 | | | | | | | | | |
| | | 42600 | | | | | | | | | |
| | | 42601 | | | | | | | | | |
| 912795ZZ7 | 9/13/2007 | 43082 | 6/14/2007 | \$ 300,000,000 | \$ 296,572,333 | 44295 | 9/13/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,427,667 | Redeemed |
| | | 43083 | | | | | | | | | |
| | | 43084 | | | | | | | | | |
| | | 43085 | | | | | | | | | |
| | | 43086 | | | | | | | | | |
| | | 43087 | | | | | | | | | |
| 912795A27 | 9/20/2007 | 43188 | 6/21/2007 | \$ 300,000,000 | \$ 296,534,417 | 44371 | 9/20/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,465,583 | Redeemed |
| | | 43189 | | | | | | | | | |
| | | 43190 | | | | | | | | | |
| | | 43191 | | | | | | | | | |
| | | 43192 | | | | | | | | | |
| | | 43193 | | | | | | | | | |
| 912795A68 | 10/18/2007 | 43624 | 7/24/2007 8/9/2007 | \$ 300,000,000 | \$ 296,872,625 | 44740 | 10/18/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,127,375 | Redeemed |
| | | 43625 | | | | | | | | | |
| | | 43626 | | | | | | | | | |
| | | 43853 | | | | | | | | | |
| | | 43854 | | | | | | | | | |
| | | 43855 | | | | | | | | | |
| 912795A76 | 10/25/2007 | 43621 | 7/24/2007 8/9/2007 | \$ 300,000,000 | \$ 296,597,302 | 44825 | 10/25/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,402,698 | Redeemed |
| | | 43622 | | | | | | | | | |
| | | 43623 | | | | | | | | | |
| | | 43856 | | | | | | | | | |
| | | 43857 | | | | | | | | | |
| | | 43858 | | | | | | | | | |
| 912795A92 | 11/8/2007 | 43934 | 8/15/2007 | \$ 200,000,000 | \$ 197,908,056 | 45008 | 11/8/2007 | \$ 200,000,000 | \$ 200,000,000 | \$ 2,091,944 | Redeemed |
| | | 43935 | | | | | | | | | |
| | | 43936 | | | | | | | | | |
| | | 43937 | | | | | | | | | |
| | | 43956 | | | | | | | | | |
| | | 43957 | | | | | | | | | |
| 912795B26 | 11/15/2007 | 43958 | 8/16/2007 | \$ 300,000,000 | \$ 296,724,000 | 45071 | 11/15/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,276,000 | Redeemed |
| | | 43959 | | | | | | | | | |
| | | 43960 | | | | | | | | | |
| | | 43961 | | | | | | | | | |
| | | 44389 | | | | | | | | | |
| | | 44390 | | | | | | | | | |
| 912795B59 | 12/6/2007 | 44391 | 9/20/2007 | \$ 300,000,000 | \$ 297,542,417 | 45346 | 12/6/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,457,583 | Redeemed |
| | | 44392 | | | | | | | | | |
| | | 44393 | | | | | | | | | |
| | | 44394 | | | | | | | | | |
| | | 44316 | | | | | | | | | |
| | | 44317 | | | | | | | | | |
| 912795B67 | 12/13/2007 | 44318 | 9/13/2007 | \$ 300,000,000 | \$ 297,027,333 | 45450 | 12/13/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,972,667 | Redeemed |
| | | 44319 | | | | | | | | | |
| | | 44320 | | | | | | | | | |
| | | 44321 | | | | | | | | | |
| | | 43820 | | | | | | | | | |
| | | 43821 | | | | | | | | | |
| 912795B75 | 12/20/2007 | 43822 | 8/7/2007 | \$ 300,000,000 | \$ 294,763,125 | 45574 | 12/20/2007 | \$ 300,000,000 | \$ 300,000,000 | \$ 5,236,875 | Redeemed |
| | | 43823 | | | | | | | | | |
| | | 43824 | | | | | | | | | |
| | | 43825 | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills | | | | | | Sales/Redemptions of Treasury Bills | | | | | |
|-----------------------------|---------------|--------------------------|------------------|----------------------------|----------------------|-------------------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP | Maturity Date | 703 ID(s) ^[1] | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price | 703 ID(s) ^[1] | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795C33 | 1/17/2008 | 44756 | 10/18/2007 | \$ 300,000,000 | \$ 296,943,917 | 46063 | 1/17/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,056,083 | Redeemed |
| | | 44757 | | | | | | | | | |
| | | 44758 | | | | | | | | | |
| | | 44759 | | | | | | | | | |
| | | 44760 | | | | | | | | | |
| 912795C41 | 1/24/2008 | 44761 | 10/25/2007 | \$ 300,000,000 | \$ 297,050,083 | 46172 | 1/24/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,949,917 | Redeemed |
| | | 44842 | | | | | | | | | |
| | | 44843 | | | | | | | | | |
| | | 44844 | | | | | | | | | |
| | | 44845 | | | | | | | | | |
| 912795C58 | 1/31/2008 | 44846 | 11/1/2007 | \$ 300,000,000 | \$ 297,103,167 | 46263 | 1/31/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,896,833 | Redeemed |
| | | 44847 | | | | | | | | | |
| | | 44936 | | | | | | | | | |
| | | 44937 | | | | | | | | | |
| | | 44938 | | | | | | | | | |
| 912795C66 | 2/7/2008 | 44939 | 11/8/2007 | \$ 200,000,000 | \$ 198,159,778 | 46440 | 2/7/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 1,840,222 | Redeemed |
| | | 44940 | | | | | | | | | |
| | | 44941 | | | | | | | | | |
| | | 45022 | | | | | | | | | |
| | | 45023 | | | | | | | | | |
| 912795C90 | 2/28/2008 | 45024 | 12/6/2007 | \$ 300,000,000 | \$ 297,921,000 | 46691 | 2/28/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,079,000 | Redeemed |
| | | 45025 | | | | | | | | | |
| | | 45368 | | | | | | | | | |
| | | 45369 | | | | | | | | | |
| | | 45370 | | | | | | | | | |
| 912795D32 | 3/13/2008 | 45371 | 11/15/2007 | \$ 300,000,000 | \$ 296,725,021 | 46899 | 3/13/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 3,274,979 | Redeemed |
| | | 45372 | | | | | | | | | |
| | | 45373 | | | | | | | | | |
| | | 45087 | | | | | | | | | |
| | | 45088 | | | | | | | | | |
| 912795D40 | 3/20/2008 | 45089 | 12/11/2007 | \$ 300,000,000 | \$ 297,608,333 | 47003 | 3/20/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,391,667 | Redeemed |
| | | 45090 | | | | | | | | | |
| | | 45091 | | | | | | | | | |
| | | 45092 | | | | | | | | | |
| | | 45422 | | | | | | | | | |
| 912795D57 | 3/27/2008 | 45423 | 12/12/2007 | \$ 200,000,000 | \$ 198,345,222 | 47091 | 3/27/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 1,654,778 | Redeemed |
| | | 45424 | | | | | | | | | |
| | | 45425 | | | | | | | | | |
| | | 45426 | | | | | | | | | |
| | | 45427 | | | | | | | | | |
| 912795D65 | 4/3/2008 | 45445 | 12/13/2007 | \$ 300,000,000 | \$ 297,312,000 | 47262 | 4/3/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,688,000 | Redeemed |
| | | 45446 | | | | | | | | | |
| | | 45447 | | | | | | | | | |
| | | 45448 | | | | | | | | | |
| | | 45464 | | | | | | | | | |
| 912795D73 | 4/10/2008 | 45465 | 12/20/2007 | \$ 300,000,000 | \$ 297,312,000 | 47369 | 4/10/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,688,000 | Redeemed |
| | | 45466 | | | | | | | | | |
| | | 45467 | | | | | | | | | |
| | | 45468 | | | | | | | | | |
| | | 45469 | | | | | | | | | |
| 912795D81 | 4/17/2008 | 45594 | 1/17/2008 | \$ 300,000,000 | \$ 297,679,500 | 47483 | 4/17/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 2,320,500 | Redeemed |
| | | 45595 | | | | | | | | | |
| | | 45596 | | | | | | | | | |
| | | 45597 | | | | | | | | | |
| | | 45598 | | | | | | | | | |
| 912795D99 | 4/24/2008 | 45599 | 1/24/2008 | \$ 300,000,000 | \$ 298,506,083 | 47579 | 4/24/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,493,917 | Redeemed |
| | | 46091 | | | | | | | | | |
| | | 46092 | | | | | | | | | |
| | | 46093 | | | | | | | | | |
| | | 46094 | | | | | | | | | |
| 912795E23 | 5/1/2008 | 46095 | 1/31/2008 | \$ 300,000,000 | \$ 298,316,500 | 47666 | 5/1/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,683,500 | Redeemed |
| | | 46096 | | | | | | | | | |
| | | 46191 | | | | | | | | | |
| | | 46192 | | | | | | | | | |
| | | 46193 | | | | | | | | | |
| | | 46194 | | | | | | | | | |
| | | 46195 | | | | | | | | | |
| | | 46196 | | | | | | | | | |
| | | 46342 | | | | | | | | | |
| | | 46343 | | | | | | | | | |
| | | 46344 | | | | | | | | | |
| | | 46345 | | | | | | | | | |
| | | 46346 | | | | | | | | | |
| | | 46347 | | | | | | | | | |
| | | 46347 | | | | | | | | | |

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills | | | | | | Sales/Redemptions of Treasury Bills | | | | | |
|-----------------------------|---------------|--|------------------|----------------------------|----------------------|-------------------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP | Maturity Date | 703 ID(s) ^[1] | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price | 703 ID(s) ^[1] | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795E31 | 5/8/2008 | 46455 46456 46457 46458 | 2/7/2008 | \$ 200,000,000 | \$ 198,958,556 | 47773 | 5/8/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 1,041,444 | Redeemed |
| 912795E64 | 5/29/2008 | 46704 46705 46706 46707 46708 46709 | 2/28/2008 | \$ 300,000,000 | \$ 298,498,500 | 48026 | 5/29/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,501,500 | Redeemed |
| 912795E80 | 6/12/2008 | 46911 46912 46913 46914 46915 46916 | 3/13/2008 | \$ 300,000,000 | \$ 298,915,583 | 48260 | 6/12/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,084,417 | Redeemed |
| 912795E98 | 6/19/2008 | 47021 47022 47023 47024 47025 47026 | 3/20/2008 | \$ 300,000,000 | \$ 299,393,333 | 48362 | 6/19/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 606,667 | Redeemed |
| 912795F22 | 6/26/2008 | 47106 47107 47108 47109 | 3/27/2008 | \$ 200,000,000 | \$ 199,357,944 | 48465 | 6/26/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 642,056 | Redeemed |
| 912795F30 | 7/3/2008 | 47285 47286 47287 47288 47289 47290 | 4/3/2008 | \$ 300,000,000 | \$ 298,976,250 | 48586 | 7/3/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,023,750 | Redeemed |
| 912795F48 | 7/10/2008 | 47389 47390 47391 47392 47393 47394 | 4/10/2008 | \$ 300,000,000 | \$ 299,021,750 | 48680 | 7/10/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 978,250 | Redeemed |
| 912795F55 | 7/17/2008 | 47508 47509 47510 47511 47512 47513 | 4/17/2008 | \$ 300,000,000 | \$ 299,207,542 | 48783 | 7/17/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 792,458 | Redeemed |
| 912795F63 | 7/24/2008 | 47593 47594 47595 47596 47597 47598 | 4/24/2008 | \$ 300,000,000 | \$ 299,105,167 | 48886 | 7/24/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 894,833 | Redeemed |
| 912795F71 | 7/31/2008 | 47688 47689 47690 47691 47692 47693 | 5/1/2008 | \$ 300,000,000 | \$ 298,953,500 | 48976 | 7/31/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,046,500 | Redeemed |
| 912795F89 | 8/7/2008 | 47787 47788 47789 47790 | 5/8/2008 | \$ 200,000,000 | \$ 199,198,694 | 49091 | 8/7/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 801,306 | Redeemed |
| 912795G39 | 8/28/2008 | 48046 48047 48048 48049 48050 48051 | 5/29/2008 | \$ 300,000,000 | \$ 298,589,500 | 49353 | 8/28/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,410,500 | Redeemed |

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills | | | | | | Sales/Redemptions of Treasury Bills | | | | | |
|-----------------------------|---------------|--------------------------|------------------------|----------------------------|----------------------|-------------------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP | Maturity Date | 703 ID(s) ^[1] | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price | 703 ID(s) ^[1] | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795G54 | 9/11/2008 | 47822 | 5/12/2008 6/12/2008 | \$ 600,000,000 | \$ 596,997,125 | 49592 | 9/11/2008 | \$ 600,000,000 | \$ 600,000,000 | \$ 3,002,875 | Redeemed |
| | | 47823 | | | | | | | | | |
| | | 47824 | | | | | | | | | |
| | | 47825 | | | | | | | | | |
| | | 47826 | | | | | | | | | |
| | | 47827 | | | | | | | | | |
| | | 48282 | | | | | | | | | |
| | | 48283 | | | | | | | | | |
| | | 48284 | | | | | | | | | |
| | | 48285 | | | | | | | | | |
| 912795G62 | 9/18/2008 | 48286 | 5/12/2008 6/19/2008 | \$ 500,000,000 | \$ 497,410,417 | 49706 | 9/18/2008 | \$ 500,000,000 | \$ 500,000,000 | \$ 2,589,583 | Redeemed |
| | | 48287 | | | | | | | | | |
| | | 47828 | | | | | | | | | |
| | | 47829 | | | | | | | | | |
| | | 47830 | | | | | | | | | |
| | | 47831 | | | | | | | | | |
| | | 48377 | | | | | | | | | |
| | | 48378 | | | | | | | | | |
| | | 48379 | | | | | | | | | |
| | | 48380 | | | | | | | | | |
| 912795G70 | 9/25/2008 | 48381 | 6/26/2008 | \$ 200,000,000 | \$ 199,107,694 | 49816 | 9/25/2008 | \$ 200,000,000 | \$ 200,000,000 | \$ 892,306 | Redeemed |
| | | 48382 | | | | | | | | | |
| | | 48480 | | | | | | | | | |
| | | 48481 | | | | | | | | | |
| | | 48482 | | | | | | | | | |
| 912795G88 | 10/2/2008 | 48483 | 7/3/2008 | \$ 300,000,000 | \$ 298,638,792 | 49940 | 10/2/2008 | \$ 300,000,000 | \$ 300,000,000 | \$ 1,361,208 | Redeemed |
| | | 48605 | | | | | | | | | |
| | | 48606 | | | | | | | | | |
| | | 48607 | | | | | | | | | |
| | | 48608 | | | | | | | | | |
| 912795G96 | 10/9/2008 | 48609 | 7/10/2008 | \$ 300,000,000 | \$ 298,635,000 | 49965 | 10/3/2008 | \$ 300,000,000 | \$ 299,995,000 | \$ 1,360,000 | Sold |
| | | 48610 | | | | | | | | | |
| | | 48699 | | | | | | | | | |
| | | 48700 | | | | | | | | | |
| | | 48701 | | | | | | | | | |
| 912795H20 | 10/16/2008 | 48702 | 7/17/2008 | \$ 300,000,000 | \$ 298,987,625 | 49966 | 10/14/2008 | \$ 300,000,000 | \$ 299,992,000 | \$ 1,004,375 | Sold |
| | | 48703 | | | | | | | | | |
| | | 48704 | | | | | | | | | |
| | | 48800 | | | | | | | | | |
| | | 48801 | | | | | | | | | |
| 912795H38 | 10/23/2008 | 48802 | 7/24/2008 | \$ 300,000,000 | \$ 298,900,417 | 50097 | 10/16/2008 | \$ 300,000,000 | \$ 299,994,167 | \$ 1,093,750 | Sold |
| | | 48803 | | | | | | | | | |
| | | 48804 | | | | | | | | | |
| | | 48805 | | | | | | | | | |
| | | 48907 | | | | | | | | | |
| 912795H46 | 10/30/2008 | 48908 | 7/31/2008 | \$ 300,000,000 | \$ 298,748,750 | 50098 | 10/22/2008 | \$ 300,000,000 | \$ 299,972,000 | \$ 1,223,250 | Sold |
| | | 48909 | | | | | | | | | |
| | | 48910 | | | | | | | | | |
| | | 48911 | | | | | | | | | |
| | | 48912 | | | | | | | | | |
| 912795H53 | 11/6/2008 | 49002 | 8/7/2008 9/18/2008 | \$ 300,000,000 | \$ 298,743,694 | 50158 | 10/29/2008 | \$ 300,000,000 | \$ 299,983,333 | \$ 1,239,639 | Sold |
| | | 49003 | | | | | | | | | |
| | | 49004 | | | | | | | | | |
| | | 49005 | | | | | | | | | |
| | | 49006 | | | | | | | | | |
| 912795H95 | 12/4/2008 | 49007 | 8/28/2008 | \$ 300,000,000 | \$ 298,685,167 | 50159 | 10/29/2008 | \$ 300,000,000 | \$ 299,895,000 | \$ 1,209,833 | Sold |
| | | 49114 | | | | | | | | | |
| | | 49115 | | | | | | | | | |
| | | 49116 | | | | | | | | | |
| | | 49117 | | | | | | | | | |
| 912795J28 | 12/11/2008 | N/A ^[2] | 9/11/2008 | \$ 300,000,000 | \$ 298,763,917 | 50160 | 10/29/2008 11/4/2008 | \$ 300,000,000 | \$ 299,879,056 | \$ 1,115,139 | Sold |
| | | 49369 | | | | | | | | | |
| | | 49370 | | | | | | | | | |
| | | 49371 | | | | | | | | | |
| | | 49372 | | | | | | | | | |

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills | | | | | | Sales/Redemptions of Treasury Bills | | | | | |
|-----------------------------|---------------|--|---|----------------------------|--------------------------|--|--------------------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP | Maturity Date | 703 ID(s) ^[1] | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price | 703 ID(s) ^[1] | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795J36 | 12/18/2008 | 50364 50365 | 10/29/2008 | \$ 100,000,000 | \$ 99,950,000 | 50462 50463 | 11/4/2008 | \$ 100,000,000 | \$ 99,953,556 | \$ 3,556 | Sold |
| 912795J69 | 1/8/2009 | 48827 48828 48829 48830 48863 | 7/18/2008 7/22/2008 | \$ 250,000,000 | \$ 247,892,708 | 50345 50346 50347 50466 50467 | 10/29/2008 11/4/2008 | \$ 250,000,000 | \$ 249,758,500 | \$ 1,865,792 | Sold |
| 912795J77 | 1/15/2009 | 48849 48850 48851 48864 48865 | 7/21/2008 7/22/2008 | \$ 250,000,000 | \$ 247,743,000 | 50348 50349 50350 50468 50469 | 10/29/2008 11/4/2008 | \$ 250,000,000 | \$ 249,720,250 | \$ 1,977,250 | Sold |
| 912795J85 | 1/22/2009 | 50366 50367 | 10/29/2008 | \$ 100,000,000 | \$ 99,853,611 | 50470 50471 | 11/4/2008 | \$ 100,000,000 | \$ 99,894,667 | \$ 41,056 | Sold |
| 912795J93 | 1/29/2009 | 50368 50369 | 10/29/2008 | \$ 100,000,000 | \$ 99,813,444 | 50472 50473 | 11/4/2008 | \$ 100,000,000 | \$ 99,885,333 | \$ 71,889 | Sold |
| 912795K26 | 2/5/2009 | 49616 49617 49618 49619 49620 49621 | 9/11/2008 | \$ 300,000,000 | \$ 297,960,375 | 50418 50419 50420 50421 50517 50518 | 11/3/2008 11/5/2008 | \$ 300,000,000 | \$ 299,595,556 | \$ 1,635,181 | Sold |
| 912795K34 | 2/12/2009 | 49833 49834 49835 49836 | 9/25/2008 | \$ 200,000,000 | \$ 198,958,667 | 50474 50475 50519 50520 | 11/4/2008 11/5/2008 | \$ 200,000,000 | \$ 199,690,333 | \$ 731,667 | Sold |
| 912795K42 | 2/19/2009 | 49725 49726 49727 49728 49729 49730 49731 49771 49772 49773 | 9/18/2008 9/22/2008 | \$ 500,000,000 | \$ 497,604,444 | 50422 50423 50424 50425 50426 50427 50476 50477 50558 50559 | 11/3/2008 11/4/2008 11/10/2008 | \$ 500,000,000 | \$ 499,193,722 | \$ 1,589,278 | Sold |
| 912795K59 | 2/26/2009 | 50370 50371 | 10/29/2008 | \$ 100,000,000 | \$ 99,766,667 | 50560 50561 | 11/10/2008 | \$ 100,000,000 | \$ 99,883,000 | \$ 116,333 | Sold |
| 912795K67 | 3/5/2009 | 49752 49753 | 9/19/2008 | \$ 100,000,000 | \$ 99,768,056 | 50574 50575 | 11/12/2008 | \$ 100,000,000 | \$ 99,934,083 | \$ 166,028 | Sold |
| 912795K75 | 3/12/2009 | 49852 49853 49854 49855 | 9/26/2008 | \$ 200,000,000 | \$ 198,656,000 | 50478 50479 50576 50577 | 11/4/2008 11/12/2008 | \$ 200,000,000 | \$ 199,657,111 | \$ 1,001,111 | Sold |
| 912795K83 | 3/19/2009 | 49992 50014 50062 50063 50131 50132 | 10/3/2008 10/6/2008 10/8/2008 10/14/2008 | \$ 300,000,000 | \$ 298,320,000 | 50480 50481 50482 50483 50578 50579 | 11/4/2008 11/12/2008 | \$ 300,000,000 | \$ 299,353,278 | \$ 1,033,278 | Sold |
| | | | | \$ 16,700,000,000 | \$ 16,586,249,976 | Total | | \$ 16,700,000,000 | \$ 16,696,229,944 | \$ 109,979,969 | |

^[1] See **Exhibit 4** for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC G 13414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

^[2] The JPMC G 13414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC G 13414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.